

AMSI Online: Honours and Masters Subject Guide

Advanced Numerical Analysis

Semester 2, 2026

Administration and contact details

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Host Institution	University of Newcastle
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Host Department	Mathematics
Host Institution	University of Newcastle
Name of lecturer	A/Prof Bishnu Lamichhane

Subject details

Handbook entry URL	
Subject homepage URL	
Honours student hand-out URL	
Start date:	27/07/2026
End date:	25/10/2026
Contact hours per week:	2
Lecture day and time:	To be decided later
Description of electronic access arrangements for students (for example, WebCT)	I will use Dropbox to share the lecture content. However, this can be changed if there is a better alternative.
Handbook entry URL	
Subject homepage URL	

Subject content

1. Subject content description

Data interpolation and fitting, numerical differentiation and integration, numerical solutions of ordinary and partial differential equations (ODEs and PDEs)

2. Week-by-week topic overview

Week 1-2: Data interpolation and fitting

Week 3: Numerical integration and differentiation

Week 4: Boundary value problem for ODEs: Shooting method

Week 5: Finite difference method for linear and non-linear ODEs

Week 6-7: Finite difference method for partial differential equations

Week 8: Weak formulation of partial differential equations

Week 9: Sobolev spaces, existence and uniqueness of the solution

Week 10-12: Finite element method and its implementation

3. Assumed prerequisite knowledge and capabilities

Second year level analysis and differential equations. MATLAB.

4. Learning outcomes and objectives

1. Apply numerical techniques to approximate functions, their derivatives and integrals arising from problems in science, mathematics and engineering.
2. Develop numerical algorithms for differential equation problems, implement them in a computer, visualise and interpret their solutions.
3. Apply the idea of accuracy, consistency, stability and convergence in numerical approximation techniques.

Learning Outcome Descriptors at AQF Level 8
Knowledge

K1: coherent and advanced knowledge of the underlying principles and concepts in one or more disciplines

K2: knowledge of research principles and methods

Skills

S1: cognitive skills to review, analyse, consolidate and synthesise knowledge to identify and provide solutions to complex problem with intellectual independence

S2: cognitive and technical skills to demonstrate a broad understanding of a body of knowledge and theoretical concepts with advanced understanding in some areas

S3: cognitive skills to exercise critical thinking and judgement in developing new understanding

S4: technical skills to design and use in a research project

S5: communication skills to present clear and coherent exposition of knowledge and ideas to a variety of audiences

Application of Knowledge and Skills

A1: with initiative and judgement in professional practice and/or scholarship

A2: to adapt knowledge and skills in diverse contexts

A3: with responsibility and accountability for own learning and practice and in collaboration with others within broad parameters

A4: to plan and execute project work and/or a piece of research and scholarship with some independence

5. Learning resources

R.L. Burden and J.D. Faires, Numerical Analysis, 9th edition, Brooks and Cole

Lecture notes will be provided for the course.

6. Assessment breakdown

Exam	50%
Assignment	50%
Class work	

Assignment due dates	Exam date (approximate)
Week 5 and Week 9	2/11/2026 to 27/11/2026

Institution honours program details

Weight of subject in total honours assessment at host department	
Thesis/subject split at host department	
Honours grade ranges at host department	
H1	
H2a	
H2b	

H3

Enter range %

Institution masters program details

Weight of subject in total masters assessment at host department	
Thesis/subject split at host department	
Masters grade ranges at host department	
H1	
H2a	
H2b	
H3	